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	APPLICANT  Murali Ramaswami et al.	
	FILING DATE  November 10, 2000	GROUP ART UNIT  Unassigned

## U.S. PATENT DOCUMENTS

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE

## FOREIGN PATENT DOCUMENTS

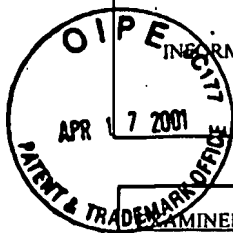
EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUB CLASS	TRANSLATION YES/NO

## OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

②	Ramaswami et al., "The New "Winners" and "Losers" of the S&P 500 Using Turnover and the "Momentum Life Cycle" Hypothesis, November 12, 1999.
	Ramaswami et al., "The Lehman Momentum Mode: A Decade of Great Returns and Low Risk", February 18, 2000.
	Ramaswami et al., "A Momentum Strategy for All Seasons, January 7, 2000.
	Ramaswami et al., "Enhanced Index Strategy for the S&P 500 Using The "Winners" of the Lehman Enhanced Momentum (LEM) Model", March 17, 2000.
	Ramaswami et al., "The "Winners" and "Losers" Strategy in Europe", December 10, 1999.
	Ramaswami et al., "The "Winners" and "Losers" Strategy: An Alpha Strategy that is also a Defensive Strategy During Market Declines", December List of "Winners" and "Losers" Strategy For the US (S&P 500); and "Product Focus: Products for the "Winners" and "Losers" Strategy for the S&P 500", December 23, 1999.
	Ramaswami et al., "The May List of "Winners" and "Losers" Using the Lehman Enhanced Momentum (LEM) Model For the S&P 500 and For the FTSE Europe", May 12, 2000.
	Ramaswami et al., "The Lehman Enhanced Momentum (LEM) Model "Winners" and "Losers" After the Market Turmoil", April 14, 2000.
	Ramaswami et al., "Winners Will Be Winners, Losers Will Be Losers: A Tale of Relative Momentum", January 13, 1999.
②	Ramaswami et al., "Introducing The Lehman Enhanced Momentum (LEM) Model", April 17, 2000.

EXAMINER <i>F. Zeman</i> <i>for Tom Beach</i>	DATE CONSIDERED <i>6/21/07</i>
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	PowerPoint Presentation - The Lehman Enhanced Momentum (LEM) Model, July 6, 2000.		
	PowerPoint Presentation - The Lehman Enhanced Momentum (LEM) Model, June 12, 2000.		
	Ramaswami et al., "Can skewness of option volatility help forecast market return?", Derivatives Weekly Outlook, May 7, 1999.		
	Ramaswami et al., "Option skews of European markets reveal differing market sentiments", Derivatives Weekly Outlook, May 14, 1999.		
	Ramaswami et al., "Implied volatility skew and stock market return: the case of the S&P 500, CAC-40 and DAX indices", Derivatives Outlook, September 3, 1999.		
	Ramaswami et al., "Option Implied Volatility: A Predictor of Future Market Returns and Volatility", Derivatives Outlook, September 17, 1999.		
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	Ramaswami et al., "The June List of Winners and Losers Using the Lehman Enhanced Momentum (LEM) Model for the S&P 500, The Outlook, July 7, 2000.		
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EXAMINER	R. Z. Zandbergen Dr. Tom Beach	DATE CONSIDERED	6/21/07

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